



FTSE/JSE Multi-Asset Composite Index Series - Domestic FTST/JSE Capped SWIX All Share Index + FTSE/JSE All Bond Index

Multi-Asset | South African Rand

The FTSE/JSE Multi-Asset Composite Index Series - Domestic is a range of fully integrated multi-asset benchmarks designed to provide broad measures of cross-asset market performance for the South African market. The series includes a range of indices covering different local and global asset classes; including South African equity, fixed income, and property, as well as some versions which include global equity and fixed income exposure. A variety of benchmarks are available with different asset class exposures, with each benchmark available in a selection of weighting ratios to proxy a range of asset class allocations.

The FTSE/JSE Multi-Asset Composite Index Series - Domestic includes benchmarks with exposure to domestic South African assets; including local equity and local fixed income.

Underlying Indices

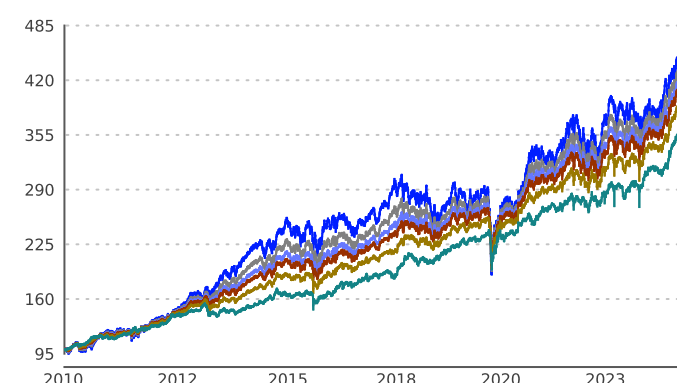
The FTSE/JSE Capped SWIX All Share Index (Capped SWIX) represents 99% of the full market cap value of all eligible securities listed on the Main Board of the JSE, where all constituents are weighted by an alternate free float, called the SWIX free float. The SWIX free float represents the proportion of a constituent's share capital that is held in dematerialised form and registered on the South African share register, maintained by Strate. The SWIX free float is the minimum of the percentage shares held on Strate and the company free float. The Capped SWIX Top 40 Index consists of the 40 most investable companies in the SWIX All Share Index (J403), with weightings capped at 10% to reduce concentration risk.

The FTSE/JSE All Bond Index (ALBI) comprises the top 20 "vanilla" bonds ranked dually by liquidity and market capitalization. The ALBI Index includes only conventional listed vanilla bonds, with fixed, semi-annual coupons. Bonds with a term less than one year are excluded.

Please refer to individual factsheets for the FTST/JSE Capped SWIX All Share Index and FTSE/JSE All Bond Index design criteria. These can be found at lseg.com.

PERFORMANCE STATISTICS

HISTORICAL INDEX LEVEL (Unhedged, in ZAR)

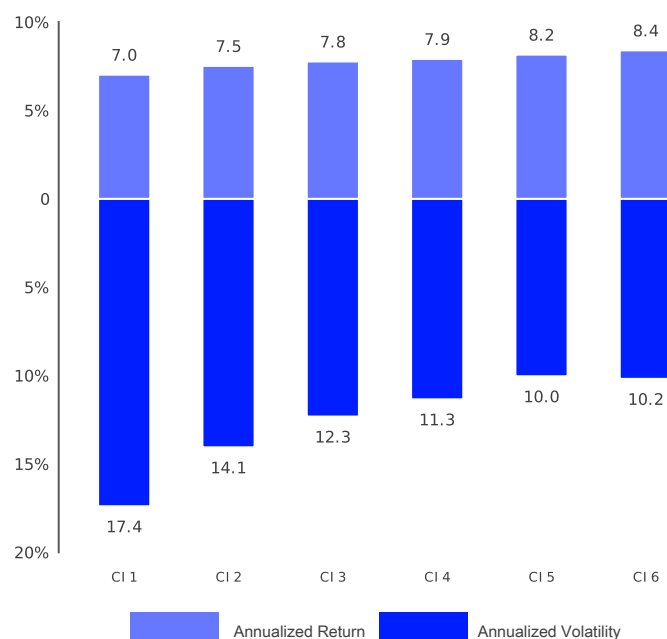


- 100% FTSE/JSE Capped SWIX (CI 1)
- 75% FTSE/JSE Capped SWIX + 25% FTSE/JSE ALBI (CI 2)
- 60% FTSE/JSE Capped SWIX + 40% FTSE/JSE ALBI (CI 3)
- 50% FTSE/JSE Capped SWIX + 50% FTSE/JSE ALBI (CI 4)
- 30% FTSE/JSE Capped SWIX + 70% FTSE/JSE ALBI (CI 5)
- 100% FTSE/JSE ALBI (CI 6)

Returns vs Volatilities*

| | | | | | | |
|-------------------------|------|------|------|------|------|------|
| FTSE/JSE Capped SWIX | 100% | 75% | 60% | 50% | 30% | 0% |
| FTSE/JSE ALBI | 0% | 25% | 40% | 50% | 70% | 100% |
| Returns / Volatilities* | 0.40 | 0.53 | 0.63 | 0.70 | 0.81 | 0.82 |

* Annualized over 10 Years



ANNUALIZED RETURNS AND RISKS* (in %)

| FTSE/JSE Capped SWIX | | FTSE/JSE Capped SWIX + FTSEE/JSE ALBI | | | | FTSE/JSE ALBI |
|----------------------|-------|--|--|--|--|---------------|
| 100% | | 75% FTSE/JSE Capped SWIX + 25% FTSE/JSE ALBI | 60% FTSE/JSE Capped SWIX + 40% FTSE/JSE ALBI | 50% FTSE/JSE Capped SWIX + 50% FTSE/JSE ALBI | 30% FTSE/JSE Capped SWIX + 70% FTSE/JSE ALBI | 100% |
| Returns | | | | | | |
| 1 Year | 22.81 | 22.17 | 21.77 | 21.51 | 20.96 | 20.11 |
| 3 Years | 8.33 | 8.79 | 9.04 | 9.20 | 9.48 | 9.82 |
| 5 Years | 16.81 | 15.66 | 14.93 | 14.43 | 13.39 | 11.73 |
| 10 Years | 7.02 | 7.52 | 7.77 | 7.91 | 8.16 | 8.40 |
| Inception | 10.79 | 10.48 | 10.25 | 10.07 | 9.68 | 8.98 |
| Volatilities | | | | | | |
| 1 Year | 12.25 | 9.88 | 8.63 | 7.91 | 6.88 | 6.74 |
| 3 Years | 15.25 | 12.44 | 11.21 | 10.67 | 10.38 | 11.94 |
| 5 Years | 16.28 | 13.15 | 11.55 | 10.72 | 9.83 | 10.79 |
| 10 Years | 17.40 | 14.06 | 12.32 | 11.35 | 10.04 | 10.19 |
| Inception | 16.35 | 13.08 | 11.35 | 10.37 | 9.00 | 9.03 |

CORRELATIONS (in %)

| | 1 Month | 6 Months | 1 Year | 3 Years | 5 Years | 10 Years |
|--|---------|----------|--------|---------|---------|----------|
| FTSE/JSE Capped SWIX and FTSE/JSE ALBI | -0.33 | 0.25 | 0.33 | 0.23 | 0.21 | 0.31 |

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